LEIBNIZ INSTITUTE

SAFE

Sustainable Architecture for Finance in Europe

SAFE Data Center

Starter's Guide

CRSP

Leibniz Institute for Financial Research SAFE

Sustainable Architecture for Finance in Europe

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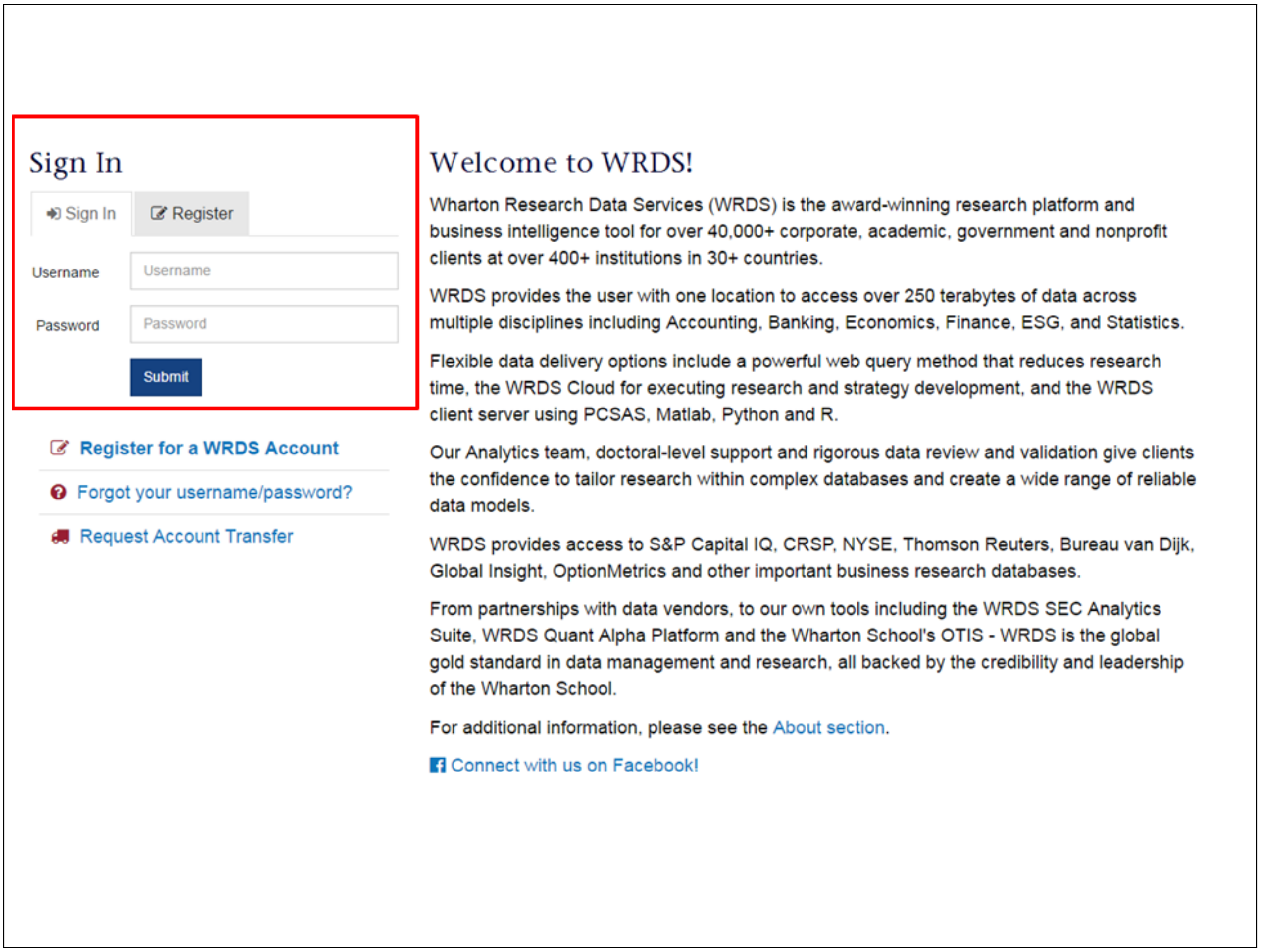
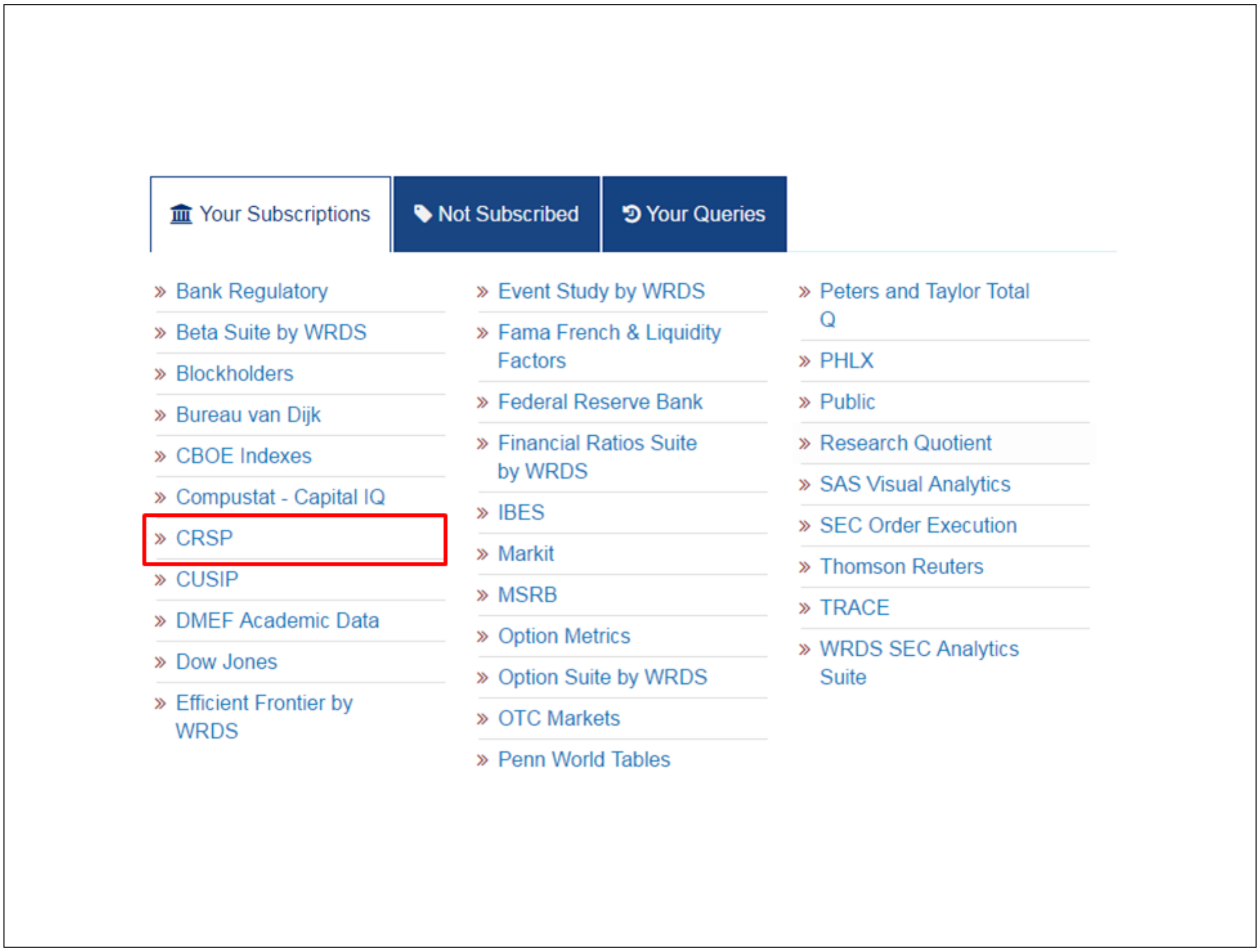
1. Go to the WRDS website: https://wrds-web.wharton.upenn.edu/wrds/

   Log in with your WRDS account

   If you are a researcher or Ph.D. student at Goethe University Frankfurt and do not yet have a WRDS account, you can request an account by writing an email to: datacenter@safe.uni-frankfurt.de



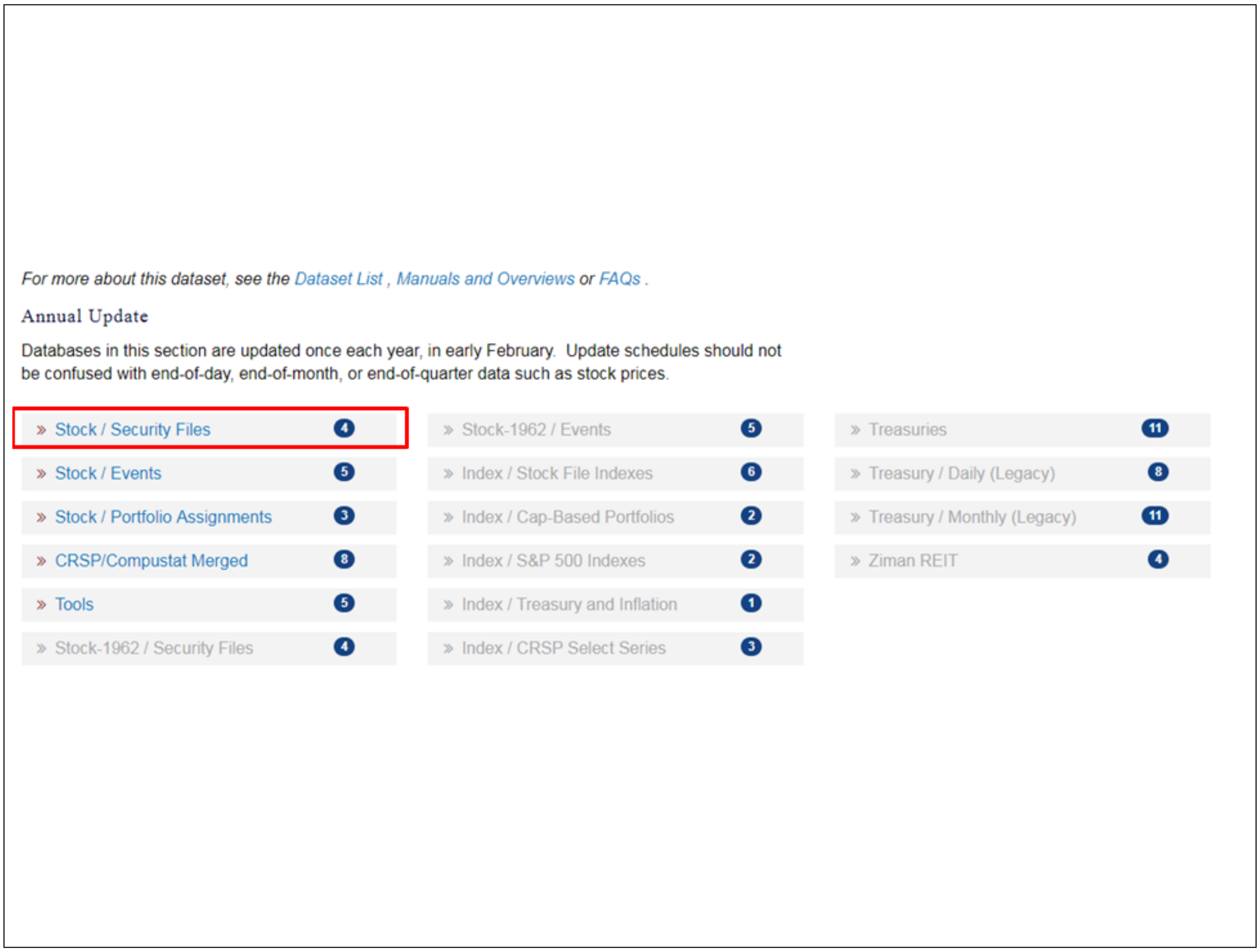
2. Click on CRSP



3. The CRSP database consists of several di erent sub-databases:

    Stock / Security Files
    Stock / Events
    Stock / Portfolio Assignments
    CRSP/Compustat Merged
    Tools

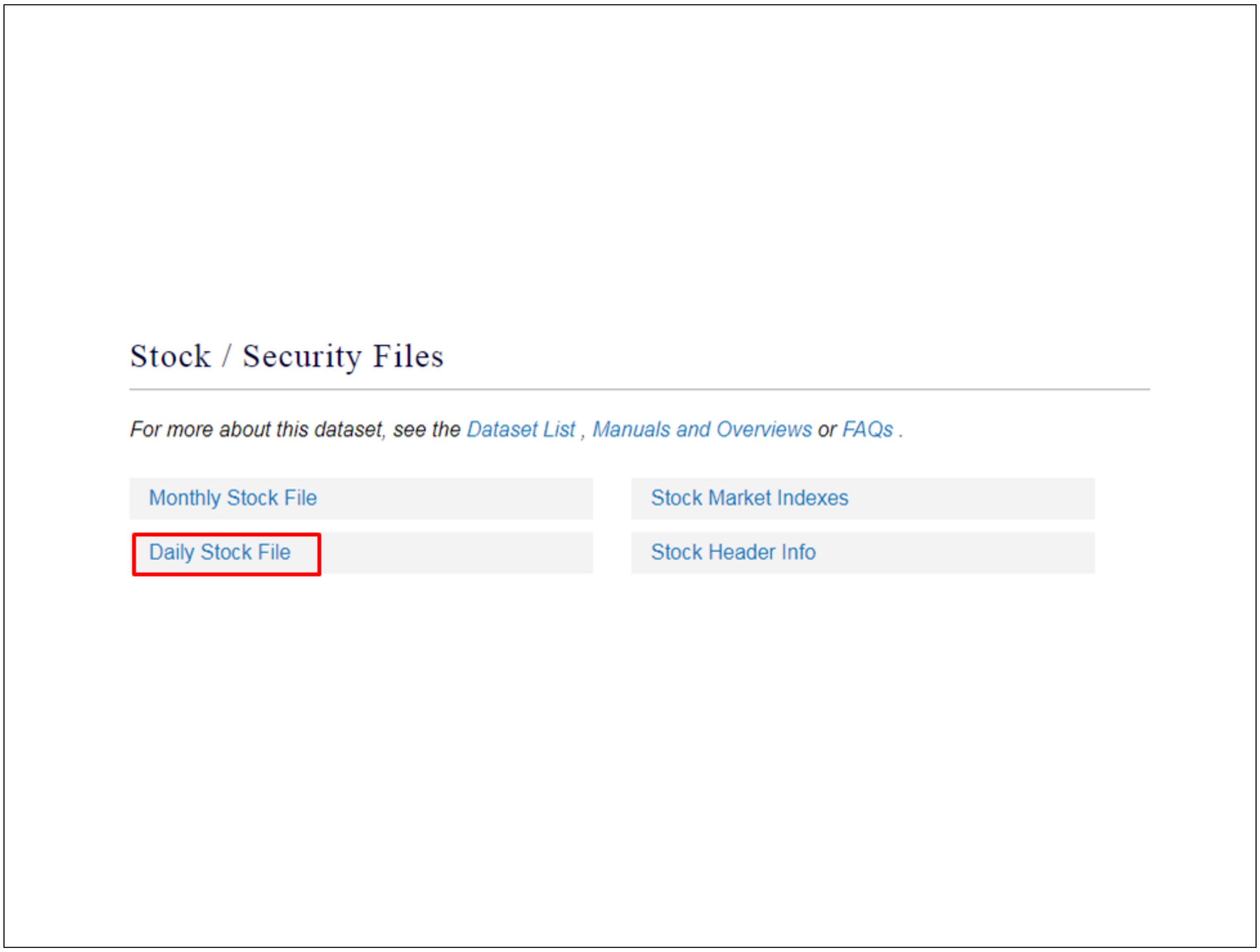
4. For example: Click on \Stock / Security Files"



5. The CRSP \Stock / Security Files" sub-database consists of several di erent datasets:

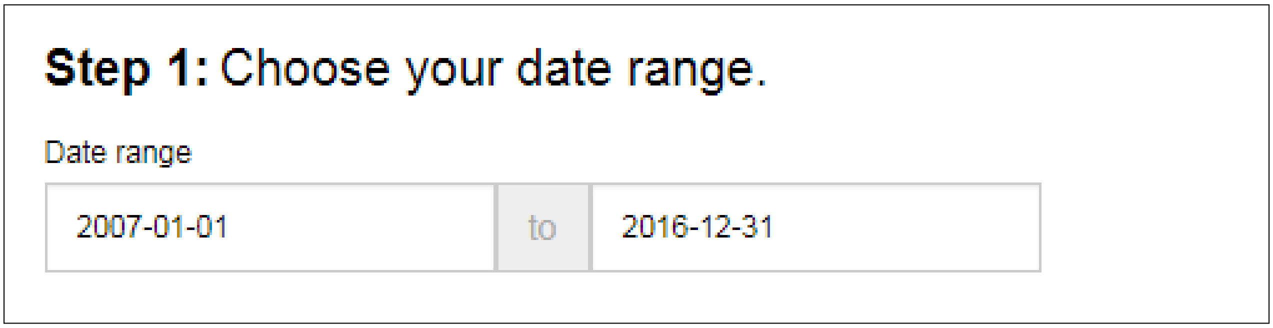
Monthly Stock File
Daily Stock File
Stock Market Indexes
Stock Header Info

6. For example: Click on \Daily Stock File"



7. **Step 1:** Select the date range for which you want to obtain data.

Example here: January 1, 2007 - December 12, 2017



8. **Step 2:** Select the companies/securities for which you want to obtain data.

CRSP via WRDS allows you to select companies/securities in four di erent ways. Which method is the most appropriate depends on your research purpose.

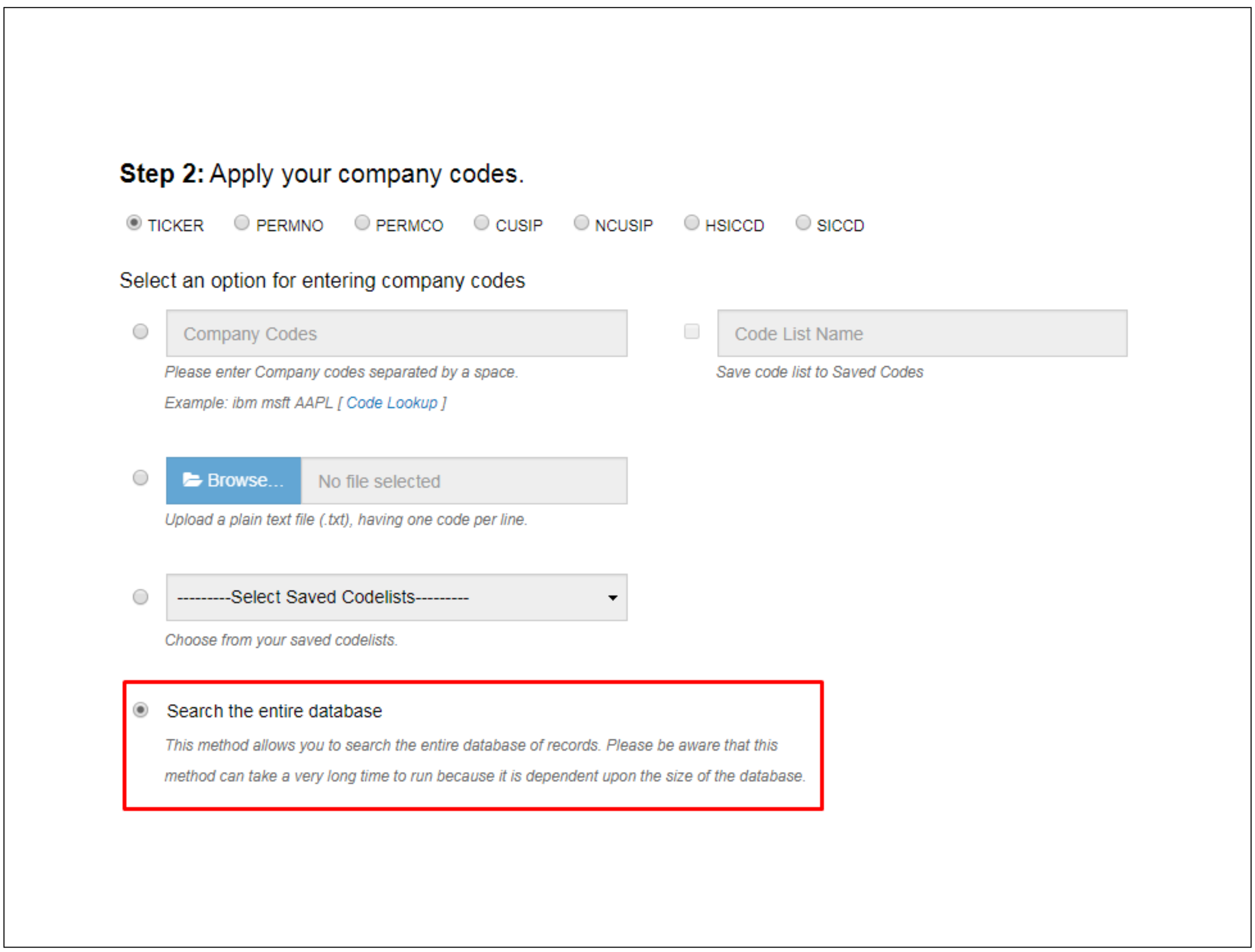
(a) You can manually add company codes
  - TICKER
  - PERMNO
  - PERMCO
  - CUSIP
  - NCUSIP
  - HSICCD
  - SICCD

(b) You can upload a .txt le containing the company/securities codes.

(c) You can chose from a saved codelist (see Option (a)).

(d) You can search the entire datase

Example here: Search the entire database.



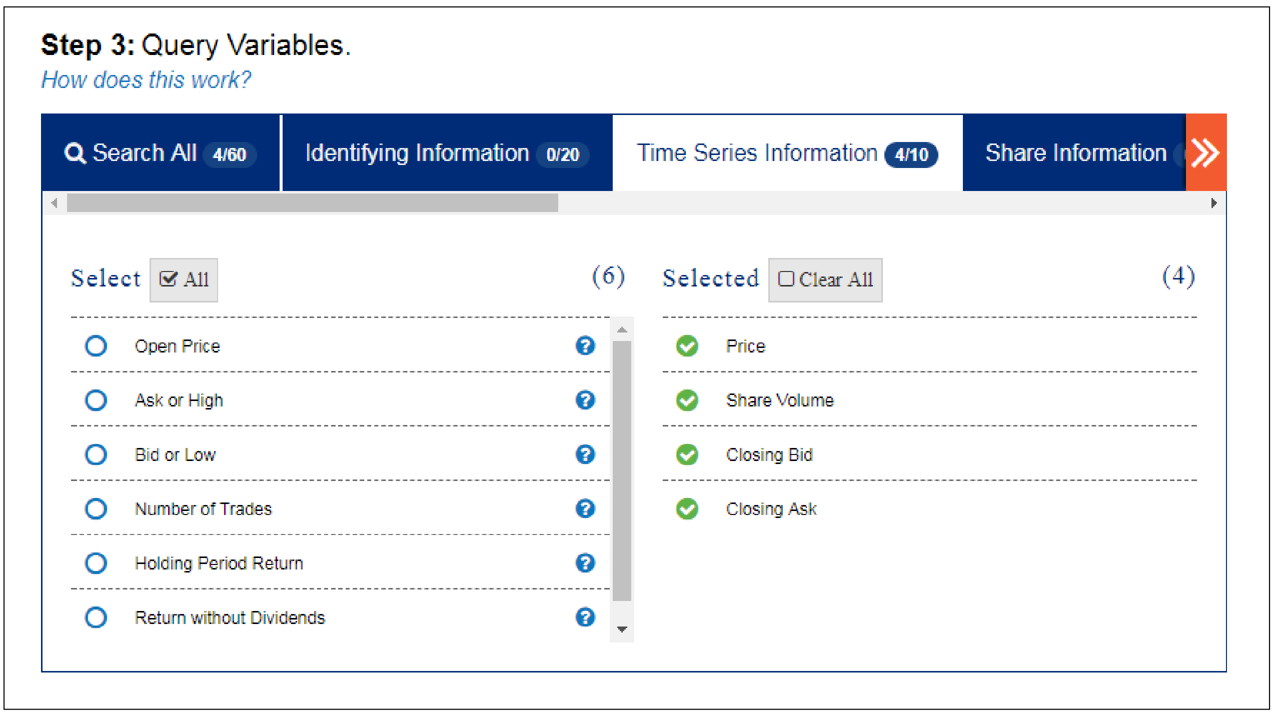
9. **Step 3:** Select the variables on which you want to obtain data.

CRSP classi es data into di erent categories.

- Identifying Information
- Time Series Information
- Share Information
- Delisting Information
- Distribution Information
- Nasdaq Information
- Market Information

You can nd a list of all variables included in CRSP by clicking on \Variable Descriptions" on the top of the page.

Example here: Price, Share Volume, Closing Bid, Closing Ask



10. **Step 4:** Select the output format (and compression type and date format)

You can obtain the output of your query in di erent data formats.

- Example here: comma-delimited text (*.csv)

For very large queries it might be recommendable to additionally chose a compression type.

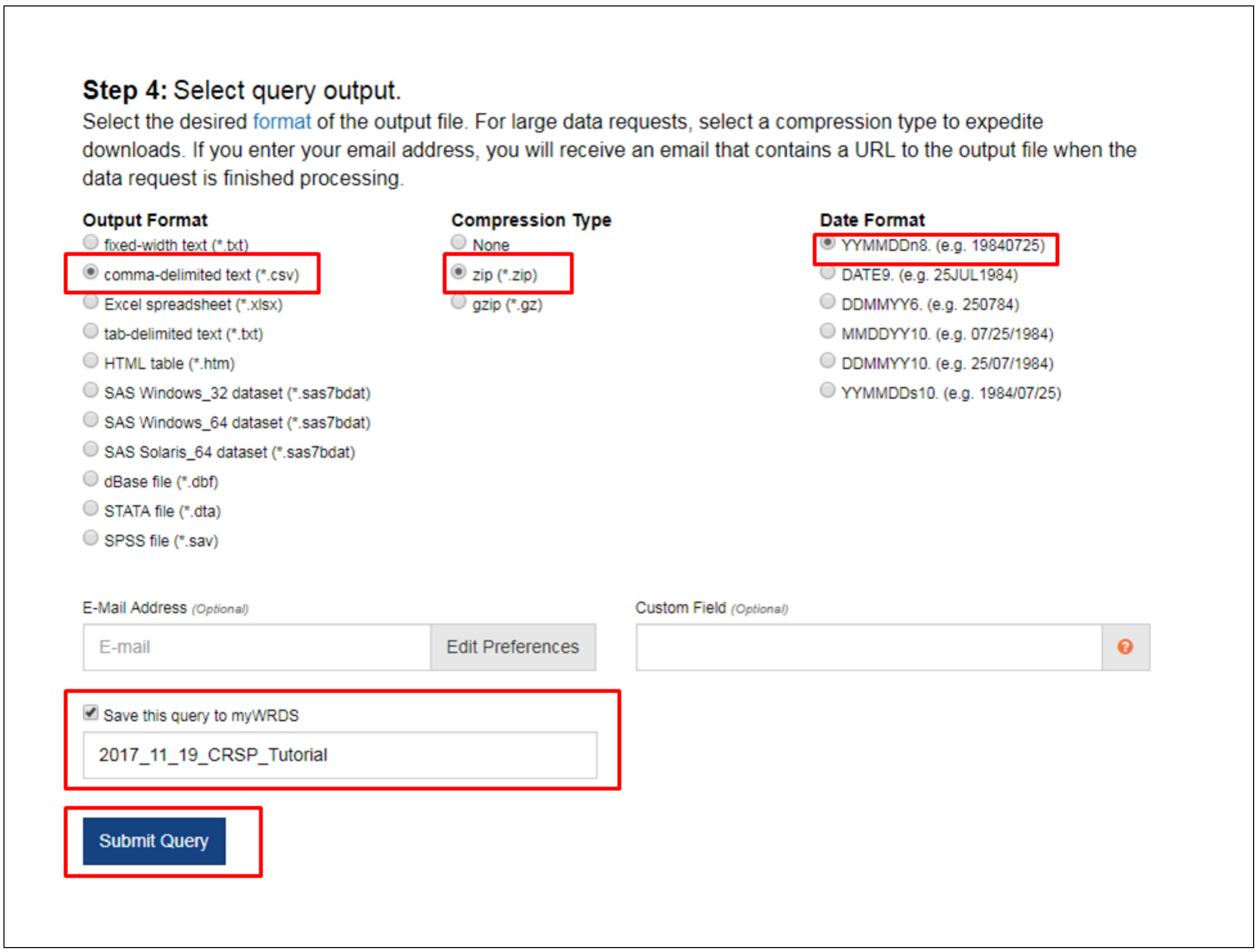
- zip (*.zip)

You can also chose your preferred date format

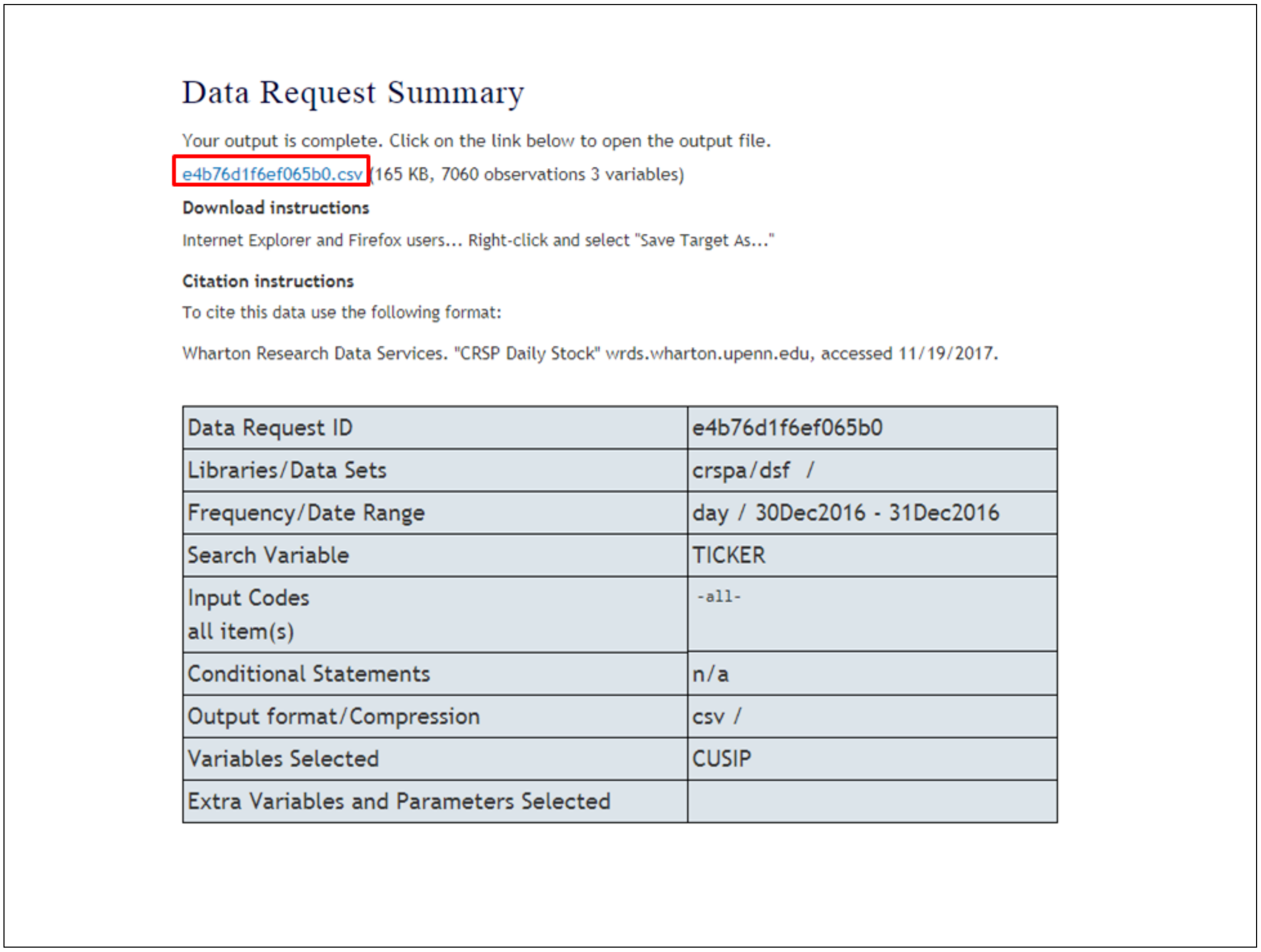
- YYMMDDn8

You can also save your query and access it later.

11. Click on \Submit Query"



10. Your query is now processed. A new tab opens which will contain the download link once your query is completed. Click on the download link.



Data Request Summary

Your output is complete. Click on the link below to open the output file.

e4b76d1f6ef065b0.csv (165 KB, 7060 observations 3 variables)

Download instructions

Internet Explorer and Firefox users... Right-click and select "Save Target As..."

Citation instructions

To cite this data use the following format:

Wharton Research Data Services. "CRSP Daily Stock" wrds.wharton.upenn.edu, accessed 11/19/2017.

Data Request ID	e4b76d1f6ef065b0
Libraries/Data Sets	crspa/dsf /
Frequency/Date Range	day / 30Dec2016 - 31Dec2016
Search Variable	TICKER
Input Codes all item(s)	-all-
Conditional Statements	n/a
Output format/Compression	csv /
Variables Selected	CUSIP
Extra Variables and Parameters Selected	